Building Bayes Networks:
Structure Learning
A learning algorithm for graphical models consists of an evaluation measure, by which a candidate model is assessed and a (heuristics) search method, which determines the candidate models to be inspected.

An exhaustive search over all graphs is too expensive:

- $2^\binom{n}{2}$ possible undirected graphs for $n$ attributes.
- $f(n) = \sum_{i=1}^{n} (-1)^{i+1} \binom{n}{i} 2^{i(n-i)} f(n-i)$ possible directed acyclic graphs.

8 possible undirected graphs with 3 nodes
Examples for Evaluation Measures and Search Methods

**Evaluation Measures for Relational Networks**

- Hartley Information Gain
- Conditional Hartley Information Gain

**Evaluation Measures for Probabilistic Networks**

- $\chi^2$-Measure
- Mutual Information / Cross Entropy / Information Gain
- (Symmetric/Modified) Gini Index
- Bayesian Measures (K2 metric, BDeu metric)
- Measures based on the Minimum Description Length Principle
- Other measures that are known from Decision Tree Induction

**Search Methods**

- Optimum weight spanning tree construction (extension: K2 Algorithm)
- Guided random graph search (simulated annealing, evolutionary algorithms)
(A) **Test whether a distribution is decomposable w.r.t. a given graph.**

This is the most direct approach. It is not bound to a graphical representation, but can also be carried out w.r.t. other representations of the set of subspaces to be used to compute the (candidate) decomposition of the given distribution.

(B) **Find a suitable graph by measuring the strength of dependences.**

This is a heuristic, but often highly successful approach, which is based on the frequently valid assumption that in a conditional independence graph an attribute is more strongly dependent on adjacent attributes than on attributes that are not directly connected to them.

(C) **Find an independence map by conditional independence tests.**

This approach exploits the theorems that connect conditional independence graphs and graphs that represent decompositions. It has the advantage that a single conditional independence test, if it fails, can exclude several candidate graphs. However, wrong test results can thus have severe consequences.
In order to evaluate a graph structure, we need a measure that compares the actual relation to the relation represented by the graph.

For arbitrary $R$, $E_1$, and $E_2$ it is

$$R(E_1 \cap E_2) \leq \min\{R(E_1), R(E_2)\}.$$

This relation entails that for any family $\mathcal{M}$ of subsets of $U$ it is always:

$$\forall a_1 \in \text{dom}(A_1) : \ldots \forall a_n \in \text{dom}(A_n) :$$

$$r_U \left( \bigwedge_{A_i \in U} A_i = a_i \right) \leq \min_{M \in \mathcal{M}} \left\{ r_M \left( \bigwedge_{A_i \in M} A_i = a_i \right) \right\}.$$

Therefore: Measure the quality of a family $\mathcal{M}$ as:

$$\sum_{a_1 \in \text{dom}(A_1)} \cdots \sum_{a_n \in \text{dom}(A_n)} \left( \min_{M \in \mathcal{M}} \left\{ r_M \left( \bigwedge_{A_i \in M} A_i = a_i \right) \right\} - r_U \left( \bigwedge_{A_i \in U} A_i = a_i \right) \right)$$

Intuitively: **Count the number of additional tuples.**
Direct Test for Decomposability: Relational

1. **color**
   - **shape**: large, medium, small
   - **size**

2. **color**
   - **shape**: large, medium, small
   - **size**

3. **color**
   - **shape**: large, medium, small
   - **size**

4. **color**
   - **shape**: large, medium, small
   - **size**

5. **color**
   - **shape**: large, medium, small
   - **size**

6. **color**
   - **shape**: large, medium, small
   - **size**

7. **color**
   - **shape**: large, medium, small
   - **size**

8. **color**
   - **shape**: large, medium, small
   - **size**
**Definition:** Let $P_1$ and $P_2$ be two strictly positive probability distributions on the same set $\mathcal{E}$ of events. Then

\[
I_{KL\text{div}}(P_1, P_2) = \sum_{F \in \mathcal{E}} P_1(F) \log_2 \frac{P_1(F)}{P_2(F)}
\]

is called the **Kullback-Leibler information divergence** of $P_1$ and $P_2$.

The Kullback-Leibler information divergence is non-negative.

It is zero if and only if $P_1 \equiv P_2$.

Therefore it is plausible that this measure can be used to assess the quality of the approximation of a given multi-dimensional distribution $P_1$ by the distribution $P_2$ that is represented by a given graph:

The smaller the value of this measure, the better the approximation.
Direct Test for Decomposability: Probabilistic

1. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0.640
2. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0.211
3. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0.429
4. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0.590
5. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0
6. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0.161
7. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0.379
8. \( \text{color} \) \( \text{shape} \) \( \text{size} \) 0

Numbers below graphs: The Kullback-Leibler information divergence of the original distribution and its approximation.
Excursus: Shannon Entropy

Let $X$ be a random variable with domain $\text{dom}(X) = \{x_1, \ldots, x_n\}$. Then,

$$H^{(\text{Shannon})}(X) = - \sum_{i=1}^{n} P(x_i) \log_2 P(x_i)$$

is called the Shannon entropy of (the probability distribution of) $X$, where $0 \cdot \log_2 0 = 0$ is assumed.

Intuitively: Expected number of yes/no questions that have to be asked in order to determine the obtaining value of $X$.

- Suppose there is an oracle, which knows the obtaining value, but responds only if the question can be answered with “yes” or “no”.
- A better question scheme than asking for one alternative after the other can easily be found: Divide the set into two subsets of about equal size.
- Ask for containment in an arbitrarily chosen subset.
- Apply this scheme recursively $\rightarrow$ number of questions bounded by $\lceil \log_2 n \rceil$. 
\[ P(x_1) = 0.10, \quad P(x_2) = 0.15, \quad P(x_3) = 0.16, \quad P(x_4) = 0.19, \quad P(x_5) = 0.40 \]

Shannon entropy:
\[-\sum_i P(x_i) \log_2 P(x_i) = 2.15 \text{ bit/symbol} \]

**Linear Traversal**

\[
\begin{align*}
x_1, x_2, x_3, x_4, x_5 \\
x_2, x_3, x_4, x_5 \\
x_3, x_4, x_5 \\
x_4, x_5 \\
x_1, x_2, x_3, x_4, x_5 \\
\end{align*}
\]

Code length: 3.24 bit/symbol
Code efficiency: 0.664

**Equal Size Subsets**

\[
\begin{align*}
x_1, x_2, x_3, x_4, x_5 \\
0.25 \quad 0.75 \\
x_1, x_2 \\
0.25 \quad 0.75 \\
x_3, x_4, x_5 \\
0.59 \\
x_4, x_5 \\
\end{align*}
\]

Code length: 2.59 bit/symbol
Code efficiency: 0.830
Splitting into subsets of about equal size can lead to a bad arrangement of the alternatives into subsets → high expected number of questions.

Good question schemes take the probability of the alternatives into account.

**Shannon-Fano Coding** (1948)

- Build the question/coding scheme top-down.
- Sort the alternatives w.r.t. their probabilities.
- Split the set so that the subsets have about equal probability (splits must respect the probability order of the alternatives).

**Huffman Coding** (1952)

- Build the question/coding scheme bottom-up.
- Start with one element sets.
- Always combine those two sets that have the smallest probabilities.
\[ P(x_1) = 0.10, \quad P(x_2) = 0.15, \quad P(x_3) = 0.16, \quad P(x_4) = 0.19, \quad P(x_5) = 0.40 \]

Shannon entropy: \[ -\sum_i P(x_i) \log_2 P(x_i) = 2.15 \text{ bit/symbol} \]

**Shannon–Fano Coding** (1948)

```
\begin{array}{c|c|c}
  x_1, x_2, x_3, x_4, x_5 & 0.41 & 0.59 \\
  x_1, x_2, x_3 & x_4, x_5 \\
  x_1, x_2 & 0.25 \\
  x_1 & 0.10 \quad 0.15 \quad 0.16 \quad 0.19 \quad 0.40 \\
  3 \quad 3 \quad 2 \quad 2 \quad 2
\end{array}
```

Code length: 2.25 bit/symbol
Code efficiency: 0.955

**Huffman Coding** (1952)

```
\begin{array}{c|c|c}
  x_1, x_2, x_3, x_4, x_5 & 0.60 \\
  x_1, x_2, x_3, x_4 \\
  x_1, x_2 & 0.25 \quad 0.35 \\
  x_1 & 0.10 \quad 0.15 \quad 0.16 \quad 0.19 \quad 0.40 \\
  3 \quad 3 \quad 3 \quad 3 \quad 1
\end{array}
```

Code length: 2.20 bit/symbol
Code efficiency: 0.977
It can be shown that Huffman coding is optimal if we have to determine the obtaining alternative in a single instance.
(No question/coding scheme has a smaller expected number of questions.)

Only if the obtaining alternative has to be determined in a sequence of (independent) situations, this scheme can be improved upon.

Idea: Process the sequence not instance by instance, but combine two, three or more consecutive instances and ask directly for the obtaining combination of alternatives.

Although this enlarges the question/coding scheme, the expected number of questions per identification is reduced (because each interrogation identifies the obtaining alternative for several situations).

However, the expected number of questions per identification cannot be made arbitrarily small. Shannon showed that there is a lower bound, namely the Shannon entropy.
Interpretation of Shannon Entropy

\[
P(x_1) = \frac{1}{2}, \quad P(x_2) = \frac{1}{4}, \quad P(x_3) = \frac{1}{8}, \quad P(x_4) = \frac{1}{16}, \quad P(x_5) = \frac{1}{16}
\]

Shannon entropy:

\[
- \sum_i P(x_i) \log_2 P(x_i) = 1.875 \text{ bit/symbol}
\]

If the probability distribution allows for a perfect Huffman code (code efficiency 1), the Shannon entropy can easily be interpreted as follows:

\[
- \sum_i P(x_i) \log_2 P(x_i)
= \sum_i P(x_i) \cdot \log_2 \frac{1}{P(x_i)}
\]

occurrence probability \quad \text{path length in tree}

In other words, it is the expected number of needed yes/no questions.

**Perfect Question Scheme**

\[
x_1, x_2, x_3, x_4, x_5
\]

Code length: 1.875 bit/symbol
Code efficiency: 1
Information Content

The information content of an event $F \in \mathcal{E}$ that occurs with probability $P(F)$ is defined as

$$\inf_P P(F) = - \log_2 P(F).$$

Intention:

Neglect all subjective references to $F$ and let the information content be determined by $P(F)$ only.

The information of a certain message ($P(\Omega) = 1$) is zero.

The less frequent a message occurs (i.e., the less probable it is), the more interesting is the fact of its occurrence:

$$P(F_1) < P(F_2) \implies \inf_P P(F_1) > \inf_P P(F_2)$$

We only use one bit to encode the occurrence of a message with probability $\frac{1}{2}$. 
The function \( \text{Inf} \) fulfills all these requirements:

The expected value (w.r.t. to a probability distribution \( P_1 \)) of \( \text{Inf}_{P_2} \) can be written as follows:

\[
E_{P_1}(\text{Inf}_{P_2}) = - \sum_{F \in \mathcal{E}} P_1(F) \cdot \log_2 P_2(F)
\]

\( H^{(\text{Shannon})}(P) \) is the expected value (in bits) of the information content that is related to the occurrence of the events \( F \in \mathcal{E} \):

\[
H(P) = E_{P}(\text{Inf}_P)
\]

\[
H^{(\text{Shannon})}(P) = \sum_{F \in \mathcal{E}} \frac{P(F)}{\text{Probability of } F} \cdot \left( - \log_2 P(F) \right) \quad \text{Information content of } F
\]
Let $P^*$ be a hypothetical probability distribution and $P$ a (given or known) probability distribution that acts as a reference.

We can compare both $P^*$ and $P$ by computing the difference of the expected information contents:

$$E_P(\text{Inf}_{P^*}) - E_P(\text{Inf}_P) = - \sum_{F \in \mathcal{E}} P(F) \log_2 P^*(F) + \sum_{F \in \mathcal{E}} P(F) \log_2 P(F)$$

$$= \sum_{F \in \mathcal{E}} \left( P(F) \log_2 P(F) - P(F) \log_2 P^*(F) \right)$$

$$= \sum_{F \in \mathcal{E}} P(F) \left( \log_2 P(F) - \log_2 P^*(F) \right)$$

$$I_{KL\text{div}}(P, P^*) = \sum_{F \in \mathcal{E}} P(F) \log_2 \frac{P(F)}{P^*(F)}$$
(A) Test whether a distribution is decomposable w. r. t. a given graph.
This is the most direct approach. It is not bound to a graphical representation,
but can also be carried out w.r.t. other representations of the set of subspaces to
be used to compute the (candidate) decomposition of the given distribution.

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This is a heuristic, but often highly successful approach, which is based on the
frequently valid assumption that in a conditional independence graph an attribute
is more strongly dependent on adjacent attributes than on attributes that are not
directly connected to them.

(C) Find an independence map by conditional independence tests.
This approach exploits the theorems that connect conditional independence graphs
and graphs that represent decompositions. It has the advantage that a single
conditional independence test, if it fails, can exclude several candidate graphs.
However, wrong test results can thus have severe consequences.
Learning a relational network consists in finding those subspace, for which the intersection of the cylindrical extensions of the projections to these subspaces approximates best the set of possible world states, i.e. contains as few additional tuples as possible.

Since computing explicitly the intersection of the cylindrical extensions of the projections and comparing it to the original relation is too expensive, local evaluation functions are used, for instance:

<table>
<thead>
<tr>
<th>subspace</th>
<th>color × shape</th>
<th>shape × size</th>
<th>size × color</th>
</tr>
</thead>
<tbody>
<tr>
<td>possible combinations</td>
<td>12</td>
<td>9</td>
<td>12</td>
</tr>
<tr>
<td>occurring combinations</td>
<td>6</td>
<td>5</td>
<td>8</td>
</tr>
<tr>
<td>relative number</td>
<td>50%</td>
<td>56%</td>
<td>67%</td>
</tr>
</tbody>
</table>

The relational network can be obtained by interpreting the relative numbers as edge weights and constructing the minimum weight spanning tree.
Hartley information needed to determine coordinates: \[ \log_2 4 + \log_2 3 = \log_2 12 \approx 3.58 \]
coordinate pair: \[ \log_2 6 \approx 2.58 \]
gain: \[ \log_2 12 - \log_2 6 = \log_2 2 = 1 \]

**Definition:** Let \( A \) and \( B \) be two attributes and \( R \) a discrete possibility measure with \( \exists a \in \text{dom}(A) \): \( \exists b \in \text{dom}(B) \): \( R(A = a, B = b) = 1 \). Then

\[
I_{\text{gain}}^{(\text{Hartley})}(A, B) = \log_2 \left( \sum_{a \in \text{dom}(A)} R(A = a) \right) + \log_2 \left( \sum_{b \in \text{dom}(B)} R(B = b) \right)
- \log_2 \left( \sum_{a \in \text{dom}(A)} \sum_{b \in \text{dom}(B)} R(A = a, B = b) \right)
= \log_2 \frac{\left( \sum_{a \in \text{dom}(A)} R(A = a) \right) \cdot \left( \sum_{b \in \text{dom}(B)} R(B = b) \right)}{\sum_{a \in \text{dom}(A)} \sum_{b \in \text{dom}(B)} R(A = a, B = b)},
\]

is called the **Hartley information gain** of \( A \) and \( B \) w.r.t. \( R \).
**Intuitive interpretation of Hartley information gain:**
The binary logarithm measures the number of questions to find the obtaining value with a scheme like a binary search. Thus Hartley information gain measures the reduction in the number of necessary questions.

Results for the simple example:

\[
I_{\text{gain}}^{(\text{Hartley})} \text{(color, shape)} = 1.00 \text{ bit}
\]

\[
I_{\text{gain}}^{(\text{Hartley})} \text{(shape, size)} \approx 0.86 \text{ bit}
\]

\[
I_{\text{gain}}^{(\text{Hartley})} \text{(color, size)} \approx 0.58 \text{ bit}
\]

Applying the Kruskal algorithm yields as a learning result:

As we know, this graph describes indeed a decomposition of the relation.
Kruskal’s Algorithm

Kruskal’s algorithm is a greedy algorithm in graph theory, which finds a minimum spanning tree for a connected weighted graph.

A minimum spanning tree consists of a subset of edges that forms a tree which includes every vertex, where the total weight of all the edges in the tree is minimized.

Algorithm:
1. Create a graph $F$, where each vertex in the graph is a separate tree
2. Create a set $S$ containing all the edges in the graph
3. While $S$ is nonempty and $F$ is not yet spanning:
   - (a) remove an edge with minimum weight from $S$
   - (b) if the removed edge connects two different trees then add it to the forest $F$, combining two trees into a single tree

At the termination of the algorithm, the forest forms a minimum spanning forest of the graph. If the graph is connected, the forest has a single component and forms a minimum spanning tree
Strength of Marginal Dependences: Probabilistic

Mutual Information / Cross Entropy / Information Gain

Based on Shannon Entropy \( H = -\sum_{i=1}^{n} p_i \log_2 p_i \) (Shannon 1948)

\[
I_{\text{gain}}(A, B) = H(A) - H(A | B)
\]

\[
= - \sum_a P(a) \log_2 P(a) - \sum_b P(b) \left( - \sum_a P(a | b) \log_2 P(a | b) \right)
\]

\( H(A) \) Entropy of the distribution on attribute \( A \)

\( H(A | B) \) Expected entropy of the distribution on attribute \( A \)

if the value of attribute \( B \) becomes known

\( H(A) - H(A | B) \) Expected reduction in entropy or information gain
Strength of Marginal Dependences: Probabilistic

\[
I_{\text{gain}}(A, B) = - \sum_a P(a) \log_2 P(a) - \sum_b P(b) \left(- \sum_a P(a|b) \log_2 P(a|b) \right)
\]

\[
= - \sum_a \sum_b P(a, b) \log_2 P(a) + \sum_b \sum_a P(a|b) P(b) \log_2 P(a|b)
\]

\[
= \sum_a \sum_b P(a, b) \left( \log_2 \frac{P(a, b)}{P(b)} - \log_2 P(a) \right)
\]

\[
= \sum_a \sum_b P(a, b) \log_2 \frac{P(a, b)}{P(a) P(b)}
\]

The information gain equals the Kullback-Leibler information divergence between the actual distribution \(P(A, B)\) and a hypothetical distribution \(P^*\) in which \(A\) and \(B\) are marginal independent:

\[
P^*(A, B) = P(A) \cdot P(B)
\]

\[
I_{\text{gain}}(A, B) = I_{\text{KLdiv}}(P, P^*)
\]
### Information Gain: Simple Example

**Projection to Subspace**

<table>
<thead>
<tr>
<th>Large</th>
<th>Medium</th>
<th>Small</th>
</tr>
</thead>
<tbody>
<tr>
<td>50 115 35 100</td>
<td>82 133 99 146</td>
<td>88 82 36 34</td>
</tr>
</tbody>
</table>

**Product of Marginals**

<table>
<thead>
<tr>
<th>Large</th>
<th>Medium</th>
<th>Small</th>
</tr>
</thead>
<tbody>
<tr>
<td>88 132 68 112</td>
<td>53 79 41 67</td>
<td>79 119 61 101</td>
</tr>
</tbody>
</table>

**Information Gain**

- 0.429 bit
- 0.211 bit
- 0.050 bit
Results for the simple example:

\[ I_{\text{gain}}(\text{color, shape}) = 0.429 \text{ bit} \]
\[ I_{\text{gain}}(\text{shape, size}) = 0.211 \text{ bit} \]
\[ I_{\text{gain}}(\text{color, size}) = 0.050 \text{ bit} \]

The Kruskal algorithm is a greedy algorithm which can be used to determine the minimal spanning tree of an undirected graph.

Applying the Kruskal algorithm yields as a learning result:

```
✛ ✚ ✞ ✋
color ─── shape ─── size
```

It can be shown that this approach always yields the best possible spanning tree w.r.t. Kullback-Leibler information divergence (Chow and Liu 1968).

In an extended form this also holds for certain classes of graphs (for example, tree-augmented naive Bayes classifiers).

For more complex graphs, the best graph need not be found (there are counterexamples, see below).
Strength of Marginal Dependences: General Algorithms

**Optimum Weight Spanning Tree Construction**
- Compute an evaluation measure on all possible edges (two-dimensional subspaces).
- Use the Kruskal algorithm to determine an optimum weight spanning tree.

**Greedy Parent Selection** (for directed graphs)
- Define a topological order of the attributes (to restrict the search space).
- Compute an evaluation measure on all single attribute hyperedges.
- For each preceding attribute (w.r.t. the topological order):
  - add it as a candidate parent to the hyperedge and compute the evaluation measure again.
- Greedily select a parent according to the evaluation measure.
- Repeat the previous two steps until no improvement results from them.
K2 Algorithm

Idea: Compute the probability of a directed graph $B_S$ given the database $D$ (Bayesian approach by [Cooper and Herskovits 1992])

$$\hat{B}_S = \arg \max_{B_S} P(B_S \mid D) = \arg \max_{B_S} \frac{P(B_S, D)}{P(D)}$$

$$= \arg \max_{B_S} P(B_S, D)$$

Find an equation for $P(B_S, D)$. 
Model Averaging

We first consider $P(B_S, D)$ to be the marginalization of $P(B_S, B_P, D)$ over all possible parameters $B_P$.

\[
P(B_S, D) = \int_{B_P} P(B_S, B_P, D) \, dB_P
\]

\[
= \int_{B_P} P(D \mid B_S, B_P) P(B_S, B_P) \, dB_P
\]

\[
= \int_{B_P} P(D \mid B_S, B_P) f(B_P \mid B_S) P(B_S) \, dB_P
\]

\[
= \underbrace{P(B_S)}_{\text{A priori prob.}} \int_{B_P} \underbrace{P(D \mid B_S, B_P)}_{\text{Likelihood of } D} \underbrace{f(B_P \mid B_S)}_{\text{Parameter densities}} \, dB_P
\]
K2 Algorithm

The a priori distribution $P(B_S)$ can be used to bias the evaluation measure towards user-specific network structures.

Substitute the likelihood $P(D \mid B_S, B_P)$ for its specific form:

$$P(B_S, D) = P(B_S) \int_{B_P} \left[ \prod_{i=1}^{n} \prod_{j=1}^{q_i} \prod_{k=1}^{r_i} \theta_{ijk}^{\alpha_{ijk}} \right] f(B_P \mid B_S) \, dB_P$$

See slide 360 for the derivation of the likelihood term.
The parameter densities $f(B_P \mid B_S)$ describe the probabilities of the parameters given a network structure.

They are densities of second order (distribution over distributions)

For fixed $i$ and $j$, a vector $(\theta_{ij1}, \ldots, \theta_{ijr_i})$ represents a probability distribution, namely the $j$-th column of the $i$-th potential table.

Assuming mutual independence between the potential tables, we arrive for $f(B_P \mid B_S)$ at the following:

$$f(B_P \mid B_S) = \prod_{i=1}^{n} \prod_{j=1}^{q_i} f(\theta_{ij1}, \ldots, \theta_{ijr_i})$$
K2 Algorithm

Thus, we can further concretize the equation for $P(B_S, D)$:

\[
P(B_S, D) = P(B_S) \prod_{i,j,k} \int \cdots \int \left[ \prod_{i=1}^{n} \prod_{j=1}^{q_i} \prod_{k=1}^{r_i} \theta_{i,j,k}^{\alpha_{i,j,k}} \right] \cdot \left[ \prod_{i=1}^{n} \prod_{j=1}^{q_i} f(\theta_{i,j_1}, \ldots, \theta_{i,j_{r_i}}) \right] \, d\theta_{111}, \ldots, d\theta_{nqnr_n}
\]

\[
= P(B_S) \prod_{i=1}^{n} \prod_{j=1}^{q_i} \int \cdots \int \left[ \prod_{k=1}^{r_i} \theta_{i,j,k}^{\alpha_{i,j,k}} \right] \cdot f(\theta_{i,j_1}, \ldots, \theta_{i,j_{r_i}}) \, d\theta_{i,j_1}, \ldots, d\theta_{i,j_{r_i}}
\]
A last assumption: For fixed $i$ and $j$ the density $f(\theta_{ij1}, \ldots, \theta_{ijr_i})$ is uniform:

$$f(\theta_{ij1}, \ldots, \theta_{ijr_i}) = (r_i - 1)!$$

It simplifies $P(B_S, D)$ further:

$$P(B_S, D) = P(B_S) \prod_{i=1}^{n} \prod_{j=1}^{q_i} \int \cdots \int \left[ \prod_{k=1}^{r_i} \theta_{ijk}^{\alpha_{ijk}} \right] \cdot (r_i - 1)! \, d\theta_{ij1}, \ldots, d\theta_{ijr_i}$$

$$= P(B_S) \prod_{i=1}^{n} \prod_{j=1}^{q_i} (r_i - 1)! \int \cdots \int \prod_{k=1}^{r_i} \theta_{ijk}^{\alpha_{ijk}} \, d\theta_{ij1}, \ldots, d\theta_{ijr_i}$$

Dirichlet’s integral = \[
\frac{\prod_{k=1}^{r_i} \alpha_{ijk}!}{(\sum_{k=1}^{r_i} \alpha_{ijk} + r_i - 1)!}
\]
We finally arrive at an expression for $P(B_S, D)$:

\[
P(B_S, D) = K2(B_S \mid D) = P(B_S) \prod_{i=1}^{n} \prod_{j=1}^{q_i} \left[ \frac{(r_i - 1)!}{(N_{ij} + r_i - 1)!} \right] \prod_{k=1}^{r_i} \alpha_{ijk}!
\]

- $n$ number of attributes describing the domain under consideration
- $r_i$ number of values of the $i$-th attribute $A_i$, i.e., $r_i = |\text{dom}(A_i)|$
- $q_i$ number of instantiations of the parents of the $i$-th attribute in $\vec{G}$, i.e., $q_i = \prod_{A_j \in \text{parents}(A_i)} r_i = \prod_{A_j \in \text{parents}(A_i)} |\text{dom}(A_i)|$
- $\alpha_{ijk}$ number of sample cases in which the $i$-th attribute has its $k$-th value and its parents in $\vec{G}$ have their $j$-th instantiation
- $N_{ij} = \sum_{k=1}^{r_i} \alpha_{ijk}$
Properties of the K2 Metric

**Global** — Refers to the outer product: The total value of the K2 metric is the product over all K2 values of attribute families.

**Local** — The likelihood equation assumes that given a parents instantiation, the probabilities for the respective child attribute values are mutual independent. This is reflected in the product over all $q_i$ different parent attributes’ value combinations of attribute $A_i$.

We exploit the global property to write the K2 metric as follows:

$$K2(B_S \mid D) = P(B_S) \prod_{i=1}^{n} K2_{local}(A_i \mid D)$$

with

$$K2_{local}(A_i \mid D) = \prod_{j=1}^{q_i} \left[ \frac{(r_i - 1)!}{(N_{ij} + r_i - 1)!} \prod_{k=1}^{r_i} \alpha_{ijk}! \right]$$
**K2 Algorithm**

Prerequisites:

Choose a topological order on the attributes \((A_1, \ldots, A_n)\)

Start out with a network that consists of \(n\) isolated nodes.

Let \(\zeta_i\) be the quality of the \(i\)-th attribute given the (tentative) set of parent attributes \(M\):

\[
\zeta_i(M) = \text{K2}_{\text{local}}(A_i \mid D) \quad \text{with} \quad \text{parents}(A_i) = M
\]
K2 Algorithm

Execution:

1. Determine for the parentless node $A_i$ the quality measure $\zeta_i(\emptyset)$

2. Evaluate for every predecessor $\{A_1, \ldots, A_{i-1}\}$ whether inserted as parent of $A_i$, the quality measure would increase. Let $Y$ be the node that yields the highest quality (increase):

$$Y = \arg \max_{1 \leq l \leq i-1} \zeta_i(\{A_l\})$$

This best quality measure be $\zeta = \zeta_i(\{Y\})$.

3. If $\zeta$ is better than $\zeta_i(\emptyset)$, $Y$ is inserted permanently as a parent node: $\text{parents}(A_i) = \text{parents}(A_i) \cup \{Y\}$

4. Repeat steps 2 and 3 to increase the parent set until no quality increase can be achieved or no nodes are left or a predefined maximum number of parent nodes per node is reached.
K2 Algorithm

1: for $i \leftarrow 1 \ldots n$ do // Initialization
2: \hspace{1em} parents($A_i$) $\leftarrow \emptyset$
3: end for
4: for $i \leftarrow n, \ldots, 1$ do // Iteration
5: \hspace{1em} repeat
6: \hspace{2em} Select $Y \in \{A_1, \ldots, A_{i-1}\} \setminus \text{parents}(A_i)$,
7: \hspace{3em} which maximizes $\zeta = \zeta_i(\text{parents}(A_i) \cup \{Y\})$
8: \hspace{2em} $\delta \leftarrow \zeta - \zeta_i(\text{parents}(A_i))$
9: \hspace{2em} if $\delta > 0$ then
10: \hspace{3em} parents($A_i$) $\leftarrow$ parents($A_i$) $\cup$ $\{Y\}$
11: \hspace{2em} end if
12: \hspace{2em} until $\delta \leq 0$ or parents($A_i$) = $\{A_1, \ldots, A_{i-1}\}$ or $|\text{parents}(A_i)| = n_{\text{max}}$
13: end for
Demo of K2 Algorithm

Step 1 – Edgeless graph

Step 2 – Insert $M$ temporarily.

Step 3 – Insert $KA$ temporarily.

Step 4 – Node $L$ maximizes K2 value and thus is added permanently.
Demo of K2 Algorithm

Step 5 – Insert $M$ temporarily.

Step 6 – $KA$ is added as second parent node of $KV$.

Step 7 – $M$ does not increase the quality of the network if inserted as third parent node.

Step 8 – Insert $KA$ temporarily.
**Demo of K2 Algorithm**

Step 9 – Node \( L \) becomes parent node of \( M \).

Step 10 – Adding \( KA \) does not increase overall network quality.

Step 11 – Node \( L \) becomes parent node of \( KA \).

Result
Greedy parent selection can lead to suboptimal results if there is more than one path connecting two attributes.

Here: the edge $C \rightarrow D$ is selected first.
(A) **Test whether a distribution is decomposable w. r. t. a given graph.**

This is the most direct approach. It is not bound to a graphical representation, but can also be carried out w.r.t. other representations of the set of subspaces to be used to compute the (candidate) decomposition of the given distribution.

(B) **Find a suitable graph by measuring the strength of dependences.**

This is a heuristic, but often highly successful approach, which is based on the frequently valid assumption that in a conditional independence graph an attribute is more strongly dependent on adjacent attributes than on attributes that are not directly connected to them.

(C) **Find an independence map by conditional independence tests.**

This approach exploits the theorems that connect conditional independence graphs and graphs that represent decompositions. It has the advantage that a single conditional independence test, if it fails, can exclude several candidate graphs. However, wrong test results can thus have severe consequences.
**General Idea:** Exploit the theorems that connect conditional independence graphs and graphs that represent decompositions.

In other words: we want a graph describing a decomposition, but we search for a conditional independence graph.

This approach has the advantage that a single conditional independence test, if it fails, can exclude several candidate graphs.

**Assumptions:**

*Faithfulness:* The domain under consideration can be accurately described with a graphical model (more precisely: there exists a perfect map).

*Reliability of Tests:* The result of all conditional independence tests coincides with the actual situation in the underlying distribution.

Other assumptions that are specific to individual algorithms.
Conditional Independence Tests: Relational

![Diagram showing conditional independence tests](image)
The Hartley information gain can be used directly to test for (approximate) **marginal independence**.

<table>
<thead>
<tr>
<th>attributes</th>
<th>relative number of possible value combinations</th>
<th>Hartley information gain</th>
</tr>
</thead>
<tbody>
<tr>
<td>color, shape</td>
<td>( \frac{6}{3 \cdot 4} = \frac{1}{2} = 50% )</td>
<td>( \log_2 3 + \log_2 4 - \log_2 6 = 1 )</td>
</tr>
<tr>
<td>color, size</td>
<td>( \frac{8}{3 \cdot 4} = \frac{2}{3} \approx 67% )</td>
<td>( \log_2 3 + \log_2 4 - \log_2 8 \approx 0.58 )</td>
</tr>
<tr>
<td>shape, size</td>
<td>( \frac{5}{3 \cdot 3} = \frac{5}{9} \approx 56% )</td>
<td>( \log_2 3 + \log_2 3 - \log_2 5 \approx 0.85 )</td>
</tr>
</tbody>
</table>

In order to test for (approximate) **conditional independence**:

- Compute the Hartley information gain for each possible instantiation of the conditioning attributes.
- Aggregate the result over all possible instantiations, for instance, by simply averaging them.
### Conditional Independence Tests: Simple Example

#### Hartley Information Gain

<table>
<thead>
<tr>
<th>shape</th>
<th>Hartley Information Gain</th>
</tr>
</thead>
<tbody>
<tr>
<td>△</td>
<td>$\log_2 2 + \log_2 2 - \log_2 4 = 0$</td>
</tr>
<tr>
<td>□</td>
<td>$\log_2 2 + \log_2 1 - \log_2 2 = 0$</td>
</tr>
<tr>
<td>○</td>
<td>$\log_2 2 + \log_2 2 - \log_2 4 = 0$</td>
</tr>
<tr>
<td>average:</td>
<td>$= 0$</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>size</th>
<th>Hartley Information Gain</th>
</tr>
</thead>
<tbody>
<tr>
<td>large</td>
<td>$\log_2 2 + \log_2 1 - \log_2 2 = 0$</td>
</tr>
<tr>
<td>medium</td>
<td>$\log_2 4 + \log_2 3 - \log_2 6 = 1$</td>
</tr>
<tr>
<td>small</td>
<td>$\log_2 2 + \log_2 1 - \log_2 2 = 0$</td>
</tr>
<tr>
<td>average:</td>
<td>$\approx 0.33$</td>
</tr>
</tbody>
</table>
The Shannon information gain can be used directly to test for (approximate) **marginal independence**.

Conditional independence tests may be carried out by summing the information gain for all instantiations of the conditioning variables:

\[
I_{\text{gain}}(A, B \mid C) = \sum_{c \in \text{dom}(C)} P(c) \sum_{a \in \text{dom}(A)} \sum_{b \in \text{dom}(B)} P(a, b \mid c) \log_2 \frac{P(a, b \mid c)}{P(a \mid c) P(b \mid c)},
\]

where \(P(c)\) is an abbreviation of \(P(C = c)\) etc.

Since \(I_{\text{gain}}(\text{color}, \text{size} \mid \text{shape}) = 0\) indicates the only conditional independence, we get the following learning result:

```
<color> <shape> <size>
```
Algorithm: (conditional independence graph construction)

1. For each pair of attributes $A$ and $B$, search for a set $S_{AB} \subseteq U \backslash \{A, B\}$ such that $A \perp \perp B \mid S_{AB}$ holds in $\hat{P}$, i.e., $A$ and $B$ are independent in $\hat{P}$ conditioned on $S_{AB}$. If there is no such $S_{AB}$, connect the attributes by an undirected edge.

2. For each pair of non-adjacent variables $A$ and $B$ with a common neighbour $C$ (i.e., $C$ is adjacent to $A$ as well as to $B$), check whether $C \in S_{AB}$.
   - If it is, continue.
   - If it is not, add arrow heads pointing to $C$, i.e., $A \rightarrow C \leftarrow B$.

3. Recursively direct all undirected edges according to the rules:
   - If for two adjacent variables $A$ and $B$ there is a strictly directed path from $A$ to $B$ not including $A \rightarrow B$, then direct the edge towards $B$.
   - If there are three variables $A$, $B$, and $C$ with $A$ and $B$ not adjacent, $B \rightarrow C$, and $A \rightarrow C$, then direct the edge $C \rightarrow B$. 
Suppose that the following conditional independence statements hold:

\[
\begin{align*}
A & \indep_{\hat{P}} B \mid \emptyset & B & \indep_{\hat{P}} A \mid \emptyset \\
A & \indep_{\hat{P}} D \mid C & D & \indep_{\hat{P}} A \mid C \\
B & \indep_{\hat{P}} D \mid C & D & \indep_{\hat{P}} B \mid C 
\end{align*}
\]

All other possible conditional independence statements that can be formed with the attributes \( A, B, C, \) and \( D \) (with single attributes on the left) do not hold.

**Step 1:** Since there is no set rendering \( A \) and \( C \), \( B \) and \( C \) and \( C \) and \( D \) independent, the edges \( A \rightarrow C \), \( B \rightarrow C \), and \( C \rightarrow D \) are inserted.

**Step 2:** Since \( C \) is a common neighbor of \( A \) and \( B \) and we have \( A \indep_{\hat{P}} B \mid \emptyset \), but \( A \nind_{\hat{P}} B \mid C \), the first two edges must be directed \( A \rightarrow C \leftarrow B \).

**Step 3:** Since \( A \) and \( D \) are not adjacent, \( C \rightarrow D \) and \( A \rightarrow C \), the edge \( C \rightarrow D \) must be directed \( C \rightarrow D \).
(Otherwise step 2 would have already fixed the orientation \( C \leftarrow D \).)
The conditional independence graph construction algorithm presupposes that there is a **perfect map**. If there is no perfect map, the result may be invalid.

<table>
<thead>
<tr>
<th>( p_{ABCD} )</th>
<th>( A = a_1 )</th>
<th>( A = a_2 )</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>( B = b_1 )</td>
<td>( B = b_2 )</td>
</tr>
<tr>
<td>( C = c_1 )</td>
<td>( D = d_1 )</td>
<td>( \frac{1}{47} )</td>
</tr>
<tr>
<td></td>
<td>( D = d_2 )</td>
<td>( \frac{1}{47} )</td>
</tr>
<tr>
<td>( C = c_2 )</td>
<td>( D = d_1 )</td>
<td>( \frac{1}{47} )</td>
</tr>
<tr>
<td></td>
<td>( D = d_2 )</td>
<td>( \frac{2}{47} )</td>
</tr>
</tbody>
</table>

**Independence tests of high order**, i.e., with a large number of conditions, may be necessary.

There are approaches to mitigate these drawbacks. (For example, the order is restricted and all tests of higher order are assumed to fail, if all tests of lower order failed.)
The Cheng–Bell–Liu Algorithm

**Drafting:** Build a so-called Chow–Liu tree as an initial graphical model.
- Evaluate all attribute pairs (candidate edges) with information gain.
- Discard edges with evaluation below independence threshold (~0.1 bits).
- Build optimum (maximum) weight spanning tree.

**Thickening:** Add necessary edges.
- Traverse remaining candidate edges in the order of decreasing evaluation.
- Test for conditional independence in order to determine whether an edge is needed in the graphical model.
- Use local Markov property to select a condition set: an attribute is conditionally independent of all non-descendants given its parents.
- Since the graph is undirected in this step, the set of adjacent nodes is reduced iteratively and greedily in order to remove possible children.
**Thinning:** Remove superfluous edges.

- In the thickening phase a conditional independence test may have failed, because the graph was still too sparse.
- Traverse all edges that have been added to the current graphical model and test for conditional independence.
- Remove unnecessary edges.
  (two phases/approaches: heuristic test/strict test)

**Orienting:** Direct the edges of the graphical model.

- Identify the \( v \)-structures (converging directed edges).
  (Markov equivalence: same skeleton and same set of \( v \)-structures.)
- Traverse all pairs of attributes with common neighbors and check which common neighbors are in the (maximally) reduced set of conditions.
- Direct remaining edges by extending chains and avoiding cycles.
**Drafting:** Build a Chow–Liu tree as an initial graphical model
- Evaluate all attribute pairs (candidate edges) with specificity gain.
- Discard edges with evaluation below independence threshold (\(\sim 0.015\)).
- Build optimum (maximum) weight spanning tree.

**Thickening:** Add necessary edges.
- Traverse remaining candidate edges in the order of decreasing evaluation.
- Test for conditional independence in order to determine whether an edge is needed in the graphical model.
- Use local Markov property to select a condition set: an attribute is conditionally independent of any non-neighbor given its neighbors.
- Since the graphical model to be learned is undirected, *no (iterative) reduction of the condition set is needed* (decisive difference to Cheng–Bell–Liu Algorithm).
**Moralizing:** Take care of possible $v$-structures.

- If one assumes a perfect undirected map, this step is unnecessary. However, $v$-structures are too common and cannot be represented without loss in an undirected graphical model.
- Possible $v$-structures can be taken care of by connecting the parents.
- Traverse all edges with an evaluation below the independence threshold that have a common neighbor in the graph.
- Add edge if conditional independence given the neighbors does not hold.

**Thinning:** Remove superfluous edges.

- In the thickening phase a conditional independence test may have failed, because the graph was still too sparse.
- Traverse all edges that have been added to the current graphical model and test for conditional independence.
Example

A fraction of the database of sample cases:

```
y y f1 v2 f1 v2 f1 v2 f1 v2 v2 v2 v2 v2 n y n y 0 6 0 6
y y f1 v2 ** ** f1 v2 ** ** ** ** f1 v2 y y n y 7 6 0 7
y y f1 v2 f1 f1 f1 v2 f1 f1 f1 f1 f1 f1 f1 f1 f1 f1 f1 y y n n 7 7 0 0
y y f1 v2 f1 f1 f1 v2 f1 f1 f1 f1 f1 f1 f1 f1 f1 f1 f1 y y n n 7 7 0 0
y y f1 v2 f1 v1 f1 v2 f1 v1 v2 f1 f1 v2 y y n y 7 7 0 7
y y f1 f1 ** ** f1 f1 ** ** f1 f1 f1 f1 f1 f1 f1 y y n n 6 6 0 0
y y f1 v1 ** ** f1 v1 ** ** f1 v1 v2 v1 v2 n y n y 0 5 4 5
y y f1 v2 f1 v1 f1 v2 f1 v1 f1 v1 f1 v1 f1 v1 y y y y 7 7 6 7
... ...
```

21 attributes

500 real world sample cases

A lot of missing values (indicated by **)
Danish Jersey Cattle Blood Type Determination

<table>
<thead>
<tr>
<th>network</th>
<th>edges</th>
<th>params.</th>
<th>train</th>
<th>test</th>
</tr>
</thead>
<tbody>
<tr>
<td>indep.</td>
<td>0</td>
<td>59</td>
<td>-19921.2</td>
<td>-20087.2</td>
</tr>
<tr>
<td>orig.</td>
<td>22</td>
<td>219</td>
<td>-11391.0</td>
<td>-11506.1</td>
</tr>
</tbody>
</table>

Optimum Weight Spanning Tree Construction

<table>
<thead>
<tr>
<th>measure</th>
<th>edges</th>
<th>params.</th>
<th>train</th>
<th>test</th>
</tr>
</thead>
<tbody>
<tr>
<td>$I_{gain}$</td>
<td>20.0</td>
<td>285.9</td>
<td>-12122.6</td>
<td>-12339.6</td>
</tr>
<tr>
<td>$\chi^2$</td>
<td>20.0</td>
<td>282.9</td>
<td>-12122.6</td>
<td>-12336.2</td>
</tr>
</tbody>
</table>

Greedy Parent Selection w.r.t. a Topological Order

<table>
<thead>
<tr>
<th>measure</th>
<th>edges</th>
<th>add.</th>
<th>miss.</th>
<th>params.</th>
<th>train</th>
<th>test</th>
</tr>
</thead>
<tbody>
<tr>
<td>$I_{gain}$</td>
<td>35.0</td>
<td>17.1</td>
<td>4.1</td>
<td>1342.2</td>
<td>-11229.3</td>
<td>-11817.6</td>
</tr>
<tr>
<td>$\chi^2$</td>
<td>35.0</td>
<td>17.3</td>
<td>4.3</td>
<td>1300.8</td>
<td>-11234.9</td>
<td>-11805.2</td>
</tr>
<tr>
<td>K2</td>
<td>23.3</td>
<td>1.4</td>
<td>0.1</td>
<td>229.9</td>
<td>-11385.4</td>
<td>-11511.5</td>
</tr>
<tr>
<td>$L_{rel}^{(red)}$</td>
<td>22.5</td>
<td>0.6</td>
<td>0.1</td>
<td>219.9</td>
<td>-11389.5</td>
<td>-11508.2</td>
</tr>
</tbody>
</table>
Danish Jersey Cattle Blood Type Determination

21 attributes:
1 – dam correct?
2 – sire correct?
3 – stated dam ph.gr. 1
4 – stated dam ph.gr. 2
5 – stated sire ph.gr. 1
6 – stated sire ph.gr. 2
7 – truedamph.gr. 1
8 – truedamph.gr. 2
9 – true sire ph.gr. 1
10 – true sire ph.gr. 2
11 – offspring ph.gr. 1
12 – offspring ph.gr. 2
13 – offspring genotype
14 – factor 40
15 – factor 41
16 – factor 42
17 – factor 43
18 – lysis 40
19 – lysis 41
20 – lysis 42
21 – lysis 43

The grey nodes correspond to observable attributes.
Improving the Product Quality by Detecting Weaknesses

- Learn decision trees or inference network for vehicle properties and failures.
- Look for suspicious conditional failure rates.
- Find causes of these suspicious rates.
- Optimize design of vehicle.

Improve the Error Diagnosis in Service Garages

- Learn a decision tree or inference network for vehicle properties and failures.
- Record new faults.
- Test for most probable errors.
Check subnets consisting of an attribute and its parent attributes.

Select subnets with highest deviation from independent distribution.

**Vehicle Properties**

- el. sliding roof
- air conditioning
- area of sale
- cruise control
- tire type
- anti slip control

**Fault Data**

- battery fault
- paint fault
- brake fault
**Influence of special equipment on battery faults:**

<table>
<thead>
<tr>
<th>(fictitious) frequency of battery faults</th>
<th>airconditioning</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>with</td>
</tr>
<tr>
<td>electrical sliding roof</td>
<td>8 %</td>
</tr>
<tr>
<td></td>
<td>3 %</td>
</tr>
</tbody>
</table>

- Significant deviation from independent distribution.
- Hints to possible causes and improvements.
- Here: Larger battery may be required, if an air conditioning system and an electrical sliding roof are built in.